HYERS-ULAM STABILITY FOR SEQUENTIAL FRACTIONAL ORDER *h*-DIFFERENCE EQUATIONS

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ABSTRACT. In this paper, the Hyers-Ulam stability and generalized Hyers-Ulam stability of sequential fractional order h-difference equations are investigated using the open mapping theorem and the direct method, respectively. Finally, we give an example to illustrate one of our main results.

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1. INTRODUCTION

In 1940, S. M. Ulam [32] raised a problem: "when can we assert that the solution of the inequality is close to some solution of the strict equation". In 1940, D. H. Hyers [13] first solved this question. Thereafter, T. Aoki [2], D. G. Bourgin [6] and Th. M. Rassias [30] improved the result of D. H. Hyers. For more details and further discussion about Hyers-Ulam stability of differential equations, we could refer to the book [18]; for ordinary differential equations [19, 20, 21, 24]; for fractional differential equations [14, 33]; for fractional difference equations [17]; for others [22, 12, 8, 26] and references cited therein.

In recent years, the discrete fractional calculus has attracted many researchers since Miller and Ross [25] introduced fractional difference operators in 1988. The basic theory of the discrete fractional calculus can be found in [11, 7, 4, 3, 9, 10, 1, 23, 5, 27, 28, 29, 34, 15, 16, 31] and other sources. The special case of fractional h-difference operators is the main concern of this paper. The basic theory about calculus of fractional h-differences can be found in [5, 27, 28, 29, 34, 15, 16, 31].

This paper is strongly motivated by [14], which uses the Riemann-Liouville fractional derivative. Here, we will show the Hyers-Ulam stability and generalized Hyers-Ulam stability of sequential fractional order h-difference equations using the open mapping method and the direct method, respectively. Finally, an example is given to illustrate one of our main results.

2. PRELIMINARY DEFINITIONS

Let \mathcal{F}_D denote the set of real valued functions defined on a domain D. We use the notation $(h\mathbb{N})_a := \{a, a + h, a + 2h, \dots\}$, where $h > 0, a \in \mathbb{R}$. Let $\rho(t) := t - h$ for $t \in (h\mathbb{N})_{a+h}$. For the convenience of the readers, we recall some notation here. For a function $f \in \mathcal{F}_{(h\mathbb{N})_a}$, the backward *h*-difference operator is defined as

$$(\nabla_h f)(t) := \frac{f(t) - f(t-h)}{h}, \quad t \in (h\mathbb{N})_{a+h}.$$

For arbitrary $t, \nu \in \mathbb{R}$, the *h*-factorial function is defined by

$$t_h^{\overline{\nu}} := h^{\nu} \frac{\Gamma(\frac{t}{h} + \nu)}{\Gamma(\frac{t}{h})},$$

where Γ is the Euler gamma function with $\frac{t}{h} \notin \mathbb{Z}_{-} \cup \{0\}$, and we use the convention that $t_{h}^{\overline{\nu}} = 0$, when $\frac{t}{h} + \nu$ is a nonpositive integer and $\frac{t}{h}$ is not a nonpositive integer. For any function $f: (h\mathbb{N})_{a+h} \to \mathbb{R}$, its nabla *h*-Laplace transform has the form

$$\mathcal{L}_a\{x\}(z) = \int_a^\infty E_{\exists z}(\rho(t), a) x(t) \nabla_h t$$
$$= \int_a^\infty (1 - zh)^{\frac{t - h - a}{h}} x(t) \nabla_h t$$
$$= h \sum_{k=1}^\infty (1 - zh)^{k - 1} x(a + kh).$$

Definition 2.1. (See [16, Definition 2.4]). Let $f \in \mathcal{F}_{(h\mathbb{N})_{a+h}}$, and $\nu > 0$ be given. The fractional *h*-sum $_a \nabla_h^{-\nu} f$ is defined by

(2.1)
$$(_{a}\nabla_{h}^{-\nu}f)(t) := \frac{h}{\Gamma(\nu)} \sum_{s=\frac{a}{h}+1}^{\frac{t}{h}} (t-\rho(sh))_{h}^{\overline{\nu-1}}f(sh), \quad t \in (h\mathbb{N})_{a+h}.$$

and $(_a \nabla_h^0 f)(t) = f(t), \ \rho(sh) = (s-1)h.$

Definition 2.2. (See [16, Definition 2.5]). Let $f \in \mathcal{F}_{(h\mathbb{N})_a}$, $\nu \in (n-1, n)$ and $\mu = n-\nu$, where $n \in \mathbb{N}_1$. The Riemann-Liouville like fractional *h*-difference $_a \nabla_h^{\nu} f$ is defined by (2.2)

$$({}_{a}\nabla^{\nu}_{h}f)(t) := (\nabla^{n}_{h}({}_{a}\nabla^{-\mu}_{h}f))(t) = \frac{h}{\Gamma(\mu)}\nabla^{n}_{h}\Big(\sum_{s=\frac{a}{h}+1}^{\frac{t}{h}}(t-\rho(sh))^{\overline{\mu-1}}_{h}f(sh)\Big), \quad t \in (h\mathbb{N})_{a+nh}.$$

Remark 2.3. Clearly, the above definition is also true for $\nu = n$.

Lemma 2.4. Let $\nu \in (n-1, n]$ and $\mu = n - \nu$, where $n \in \mathbb{N}_1$. The following formula is equivalent to (2.2):

(2.3)

$$(_{a}\nabla_{h}^{\nu}f)(t) = \begin{cases} \frac{h}{\Gamma(-\nu)} \sum_{s=\frac{a}{h}+1}^{\frac{t}{h}} (t-\rho(sh)) \overline{f}^{-\nu-1} f(sh), & \nu \in (n-1,n), \ t \in (h\mathbb{N})_{a+nh}, \\ (\nabla_{h}^{n}f)(t), & \nu = n, \ t \in (h\mathbb{N})_{a+nh}. \end{cases}$$

Proof. If $\nu = n$, we have

$$({}_{a}\nabla^{\nu}_{h}f)(t) = (\nabla^{n}_{h}({}_{a}\nabla^{-(n-\nu)}_{h}f))(t) = (\nabla^{n}_{h}({}_{a}\nabla^{-0}_{h}f))(t) = (\nabla^{n}_{h}f)(t).$$

If $\nu \in (n-1, n)$, we have

$$\begin{aligned} ({}_a\nabla_h^{\nu}f)(t) &= (\nabla_h^n({}_a\nabla_h^{-(n-\nu)}f))(t) \\ &= \nabla_h^{n-1} \Big(\nabla_h \Big(\frac{h}{\Gamma(n-\nu)} \sum_{s=\frac{a}{h}+1}^{\frac{t}{h}} (t-\rho(sh))_h^{\overline{n-\nu-1}}f(sh)\Big)\Big) \\ &= \nabla_h^{n-1} \Big(\frac{h}{\Gamma(n-\nu-1)} \sum_{s=\frac{a}{h}+1}^{\frac{t}{h}} (t-\rho(sh))_h^{\overline{n-\nu-2}}f(sh)\Big). \end{aligned}$$

Repeating the similar procedure n-1 times, we obtain

$$(_{a}\nabla_{h}^{\nu}f)(t) = (\nabla_{h}^{n}(_{a}\nabla_{h}^{-(n-\nu)}f))(t)$$
$$= \frac{h}{\Gamma(-\nu)}\sum_{s=\frac{a}{h}+1}^{\frac{t}{h}}(t-\rho(sh))_{h}^{-\nu-1}f(sh).$$

The proof is complete.

Definition 2.5. (See [16, Definition 2.3]). Let $\nu \neq -1, -2, \cdots$. Then we define the ν -th order nabla fractional *h*-Taylor monomial $\hat{H}_{\nu}(t, a)$ by

$$\hat{H}_{\nu}(t,a) := \frac{(t-a)_{h}^{\overline{\nu}}}{\Gamma(\nu+1)} = h^{\nu} \frac{\Gamma(\frac{t-a}{h}+\nu)}{\Gamma(\nu+1)\Gamma(\frac{t-a}{h})},$$

where $t \in (h\mathbb{N})_a$.

Definition 2.6. For $|p| < h^{-\alpha}$, $\alpha > 0$, and $\beta \in \mathbb{R}$, we define the discrete Mittag-Leffler function by

(2.4)
$$E_{p,\alpha,\beta}^{h}(t,a) := \sum_{k=0}^{\infty} p^{k} \hat{H}_{\alpha k+\beta}(t,a), \quad t \in (h\mathbb{N})_{a}.$$

Remark 2.7. It is easy to see that the above series is convergent for $|p| < h^{-\alpha}$.

Lemma 2.8. (See [16, Lemma 2.1]). Assume $f: (h\mathbb{N})_{a+h} \to \mathbb{R}$. Then

(2.5)
$$\mathcal{L}_a\{f\}(z) = h \sum_{k=1}^{\infty} (1-zh)^{k-1} f(a+kh)$$

for those values of z such that this infinite series converges.

Definition 2.9. A function $f : (h\mathbb{N})_{a+h} \to \mathbb{R}$ is said to be of exponential order r > 0if there exists a constant M and a number $T \in (h\mathbb{N})_{a+h}$ such that

$$|f(t)| \leq Mr^t, t \in (h\mathbb{N})_T.$$

Lemma 2.10. If $f : (h\mathbb{N})_{a+h} \to \mathbb{R}$ is a function of exponential order r > 0, then its Laplace transform exists for $|1 - zh| < \frac{1}{r^h}$.

Proof. If f is a function of exponential order r, then there is a constant M > 0 and a number $T \in (h\mathbb{N})_{a+h}$ such that $|f(t)| \leq Mr^t$ for all $t \in (h\mathbb{N})_T$. If we pick $K \in \mathbb{N}$ so that T = a + Kh, then we have

$$|f(a+kh)| \le Mr^{a+kh}, \ k \in \mathbb{N}_K.$$

Now, we show (2.13) converges for $|1 - zh| < \frac{1}{r^h}$. Consider

$$h\sum_{k=1}^{\infty} \left| (1-zh)^{k-1} f(a+kh) \right| = h\sum_{k=1}^{\infty} \left| (1-zh)^{k-1} \right| \left| f(a+kh) \right|$$
$$\leq h\sum_{k=1}^{\infty} \left| (1-zh)^{k-1} \right| Mr^{a+kh}$$
$$= hMr^{a+h} \sum_{k=1}^{\infty} \left(\left| 1-zh \right| r^h \right)^{k-1},$$

which converges when $|1 - zh|r^h < 1$. The proof is complete.

Lemma 2.11. Assume that $f: (h\mathbb{N})_{a+h} \to \mathbb{R}$ is of exponential order r > 0, and let $\nu > 0$, $N - 1 < \nu \leq N$ be given. Then for each fixed $\epsilon > 0$, ${}_{a}\nabla_{h}^{-\nu}f: (h\mathbb{N})_{a+h} \to \mathbb{R}$ and ${}_{a}\nabla_{h}^{\nu}f: (h\mathbb{N})_{a+Nh} \to \mathbb{R}$ are of exponential order $r + \epsilon$.

Proof. Similar to the proof of [11, Theorem 2.65], we omit the details.

Corollary 2.12. Assume that $f: (h\mathbb{N})_{a+h} \to \mathbb{R}$ is of exponential order r > 0, and let $\nu > 0$ be given with $N-1 < \nu \leq N$. Then $\mathcal{L}_a\{_a \nabla_h^{-\nu} f\}(z)$ and $\mathcal{L}_a\{_a \nabla_h^{\nu} f\}(z)$ converge for $|1-zh| < \frac{1}{r^h}$.

Proof. Similar to the proof of [11, Corollary 2.66], we omit the details. \Box

Lemma 2.13. (Linearity) Assume $f, g: (h\mathbb{N})_{a+h} \to \mathbb{R}$ and the Laplace transforms of f and g converge for $|1 - zh| < \frac{1}{r^h}$, where r > 0, and let $c_1, c_2 \in \mathbb{C}$. Then the Laplace transform of $c_1f + c_2g$ converges for $|1 - zh| < \frac{1}{r^h}$ and

$$\mathcal{L}_a\{c_1f + c_2g\}(z) = c_1\mathcal{L}_a\{f\}(z) + c_2\mathcal{L}_a\{g\}(z)$$

for $|1 - zh| < \frac{1}{r^h}$.

Proof. Since $f, g: (h\mathbb{N})_{a+h} \to \mathbb{R}$ and the Laplace transforms of f and g converge for $|1 - zh| < \frac{1}{r^h}$, r > 0, we have the Laplace transform of $c_1f + c_2g$ converges for $|1 - zh| < \frac{1}{r^h}$. Further, using (2.5), we have

$$c_{1}\mathcal{L}_{a}\{f\}(z) + c_{2}\mathcal{L}_{a}\{g\}(z)$$

$$= c_{1}h\sum_{k=1}^{\infty} (1-zh)^{k-1}f(a+kh) + c_{2}h\sum_{k=1}^{\infty} (1-zh)^{k-1}g(a+kh)$$

$$= h\sum_{k=1}^{\infty} (1-zh)^{k-1}(c_{1}f+c_{2}g)(a+kh)$$

$$= \mathcal{L}_{a}\{c_{1}f+c_{2}g\}(z)$$

for $|1 - zh| < \frac{1}{r^h}$. The proof is complete.

Lemma 2.14. (Uniqueness) Assume $f, g : (h\mathbb{N})_{a+h} \to \mathbb{R}$. Then $f(t) = g(t), t \in (h\mathbb{N})_{a+h}$, if and only if

$$\mathcal{L}_a\{f\}(z) = \mathcal{L}_a\{g\}(z)$$

for some $|1 - zh| < \frac{1}{r^h}, r > 0.$

Proof. Since we have shown that \mathcal{L}_a is a linear operator in Lemma 2.13 it suffices to show that f(t) = 0 for some $|1 - zh| < \frac{1}{r^h}$, r > 0. If f(t) = 0 for $t \in (h\mathbb{N})_{a+h}$, then $\mathcal{L}_a\{f\}(z) = 0$. Conversely, assume that $\mathcal{L}_a\{f\}(z) = 0$ for some $|1 - zh| < \frac{1}{r^h}$, r > 0. In this case we have

$$h\sum_{k=1}^{\infty} (1-zh)^{k-1} f(a+kh) = 0, \ |1-zh| < \frac{1}{r^h}.$$

This implies that

$$f(t) = 0, \ t \in (h\mathbb{N})_{a+h}.$$

The proof is complete.

Lemma 2.15. (See [16, Lemma 2.7]). Assume $\nu \neq -1, -2, \cdots$. Then

(2.6)
$$\mathcal{L}_a\{\hat{H}_\nu(\cdot, a)\}(z) = \frac{1}{z^{\nu+1}}$$

for |zh - 1| < 1.

Lemma 2.16. (See [16, Lemma 2.10]). Assume $\nu \in \mathbb{R} \setminus \{0, -1, -2, \cdots\}$ and $f : (h\mathbb{N})_{a+h} \to \mathbb{R}$. Then

(2.7)
$$(_a \nabla_h^{-\nu} f)(t) = (\hat{H}_{\nu-1}(\cdot, a) * f)(t)$$

for $t \in (h\mathbb{N})_{a+h}$.

Lemma 2.17. Assume $|p| < h^{-\alpha}$, $\alpha > 0$, and $\beta \in \mathbb{R}$. Then

(2.8)
$$\mathcal{L}_a\{E^h_{p,\alpha,\beta}(\cdot,a)\}(z) = \frac{z^{\alpha-\beta-1}}{z^{\alpha}-p}$$

for |zh - 1| < 1, $|z^{\alpha}| > |p|$.

Proof. From (2.4), (2.6), we have

$$\mathcal{L}_a \{ E_{p,\alpha,\beta}^h(\cdot, a) \}(z) = \sum_{k=0}^{\infty} p^k \mathcal{L}_a \{ \hat{H}_{\alpha k+\beta}(\cdot, a) \}(z)$$
$$= \frac{1}{z^{\beta+1}} \sum_{k=0}^{\infty} \left(\frac{p}{z^{\alpha}} \right)^k$$
$$= \frac{z^{\alpha-\beta-1}}{z^{\alpha}-p}.$$

The proof is complete.

For $\alpha = \nu$, $\beta = \nu - 1$, we get the following corollary.

Corollary 2.18. Assume $|p| < h^{-\nu}$ and $\nu > 0$. Then

(2.9)
$$\mathcal{L}_a\{E_{p,\nu,\nu-1}^h(\cdot,a)\}(z) = \frac{1}{z^\nu - p}$$

for |zh - 1| < 1, $|z^{\nu}| > |p|$.

Definition 2.19. (See [16, Definition 2.8]). For $f, g : (h\mathbb{N})_{a+h} \to \mathbb{R}$, we define the nabla convolution product of f and g by

(2.10)
$$(f * g)(t) := \int_{a}^{t} f(t - \rho(\tau) + a)g(\tau)\nabla_{h}\tau$$
$$= h \sum_{k=1}^{n} f((n - k + 1)h + a)g(a + kh),$$

where t = a + nh, and $n = 1, 2, \cdots$.

Lemma 2.20. Assume $f, g: (h\mathbb{N})_{a+h} \to \mathbb{R}$ are of exponential order r > 0. Then

(2.11)
$$\mathcal{L}_a\{f * g\}(z) = \mathcal{L}_a\{f\}(z) \cdot \mathcal{L}_a\{g\}(z)$$

for $|1 - zh| < \frac{1}{r^h}$.

Proof. Since $f, g: (h\mathbb{N})_{a+h} \to \mathbb{R}$ are of exponential order r > 0, by Lemma 2.10, we have the Laplace transform of $f, g: (h\mathbb{N})_{a+h} \to \mathbb{R}$ converge for $|1 - zh| < \frac{1}{r^h}$. It

follows from (2.10) that

$$\begin{split} \mathcal{L}_{a} \{f * g\}(z) \\ &= h \sum_{k=1}^{\infty} (1 - zh)^{k-1} (f * g)(a + kh) \\ &= h \sum_{k=1}^{\infty} (1 - zh)^{k-1} \left(h \sum_{j=1}^{k} f(a + kh - jh + h)g(a + jh) \right) \\ &= h^{2} \sum_{j=1}^{\infty} \sum_{k=j}^{\infty} (1 - zh)^{k-1} f(a + kh - jh + h)g(a + jh) \\ &= \left(h \sum_{j=1}^{\infty} (1 - zh)^{j-1} g(a + jh) \right) \left(h \sum_{k=1}^{\infty} (1 - zh)^{k-1} f(a + kh) \right) \\ &= \mathcal{L}_{a} \{g\}(z) \cdot \mathcal{L}_{a} \{f\}(z) \end{split}$$

for $|1 - zh| < \frac{1}{r^h}$. The proof is complete.

Lemma 2.21. Assume $f: (h\mathbb{N})_a \to \mathbb{R}$ is of exponential order r > 0. Then

(2.12)
$$\mathcal{L}_{a}\{\nabla_{h}^{n}f\}(z) = z^{n}\mathcal{L}_{a}\{f\}(z) - \sum_{k=1}^{n} z^{n-k}(\nabla_{h}^{k-1}f)(a)$$

for $|1-zh| < \frac{1}{r^h}$ and $n \in \mathbb{N}_1$.

Proof. Since f is of exponential order r > 0, it is easy to show that $\nabla^n f$ is of exponential order r > 0 for each $n \in \mathbb{N}_1$. Hence, by Lemma 2.10, we have $\mathcal{L}_a\{\nabla_h^n f\}(z)$ converges for $|1 - zh| < \frac{1}{r^h}$ and $n \in \mathbb{N}_1$. We will prove (2.12) holds by mathematical induction on n. For the case n = 1, we could see [16, Lemma 2.11]. Now, we assume (2.12) holds for |1 - zh| < r and $n \ge 1$. Then, we have

$$\begin{aligned} \mathcal{L}_{a}\{\nabla_{h}^{n+1}f\}(z) &= \mathcal{L}_{a}\{\nabla_{h}(\nabla_{h}^{n}f)\}(z) \\ &= z\mathcal{L}_{a}\{\nabla_{h}^{n}f\}(z) - (\nabla_{h}^{n}f)(a) \\ &= z\left[z^{n}\mathcal{L}_{a}\{f\}(z) - \sum_{k=1}^{n} z^{n-k}(\nabla_{h}^{k-1}f)(a)\right] - (\nabla_{h}^{n}f)(a) \\ &= z^{n+1}\mathcal{L}_{a}\{f\}(z) - \sum_{k=1}^{n+1} z^{(n+1)-k}(\nabla_{h}^{k-1}f)(a). \end{aligned}$$

Hence, (2.12) holds for each $n \in \mathbb{N}_1$. The proof is complete.

Lemma 2.22. Assume $f : (h\mathbb{N})_{a+h} \to \mathbb{R}$ is of exponential order r for some r > 0, and let $\nu > 0$. Then

(2.13)
$$\mathcal{L}_a\{_a \nabla_h^{-\nu} f\}(z) = \frac{1}{z^{\nu}} \mathcal{L}_a\{f\}(z)$$

for $|1 - zh| < \min\{1, \frac{1}{r^h}\}.$

Proof. Note that since $f: (h\mathbb{N})_{a+h} \to \mathbb{R}$ is of exponential order r for some r > 0, by Corollary 2.12 we obtain that $\mathcal{L}_a\{_a \nabla_h^{-\nu} f\}(z)$ converges for $|1-zh| < \frac{1}{r^h}$. Also, since $\mathcal{L}_a\{\hat{H}_{\nu-1}(\cdot, a)\}(z)$ converges for |1-zh| < 1, it follows from (2.6), (2.7), (2.11) that

$$\mathcal{L}_a\{a\nabla_h^{-\nu}f\}(z) = \mathcal{L}_a\{\hat{H}_{\nu-1}(\cdot, a) * f\}(z)$$
$$= \mathcal{L}_a\{\hat{H}_{\nu-1}(\cdot, a)\}(z)\mathcal{L}_a\{f\}(z)$$
$$= \frac{1}{z^{\nu}}\mathcal{L}_a\{f\}(z)$$

for $|1 - zh| < \min\{1, \frac{1}{r^h}\}$. The proof is complete.

Lemma 2.23. Assume $f : (h\mathbb{N})_{a+h} \to \mathbb{R}$ is of exponential order r > 0 and $\nu \in (0,1)$, $n \in \mathbb{N}_1$, $n\nu \in (m-1,m)$, $m \in \mathbb{N}_1$. Then

(2.14)
$$\mathcal{L}_a\{_a \nabla_h^{n\nu} f\}(z) = z^{n\nu} \mathcal{L}_a\{f\}(z)$$

for $|1 - zh| < \frac{1}{r^h}$.

Proof. Since $f: (h\mathbb{N})_{a+h} \to \mathbb{R}$ is of exponential order r > 0, by Corollary 2.12, we have $\mathcal{L}_a\{_a \nabla_h^{n\nu} f\}(z)$ converges for $|1 - zh| < \frac{1}{r^h}$. Then using (2.12) and (2.13), we have

$$\begin{aligned} \mathcal{L}_{a} \{_{a} \nabla_{h}^{n\nu} f\}(z) &= \mathcal{L}_{a} \{ \nabla_{h}^{m} (_{a} \nabla_{h}^{-(m-n\nu)} f) \}(z) \\ &= z^{m} \mathcal{L}_{a} \{_{a} \nabla_{h}^{-(m-n\nu)} f\}(z) - \sum_{k=1}^{m} z^{m-k} \nabla_{h}^{k-1} \big[(_{a} \nabla_{h}^{-(m-n\nu)} f)(a) \big] \\ &= \frac{z^{m}}{z^{m-n\nu}} \mathcal{L}_{a} \{ f \}(z) \\ &= z^{n\nu} \mathcal{L}_{a} \{ f \}(z), \end{aligned}$$

where $m - 1 < n\nu < m$, m is a positive integer. Hence, (2.14) holds. The proof is complete.

3. MAIN RESULTS

In this section, we will demonstrate Hyers-Ulam stability of the sequential fractional order h-difference equation using the open mapping theorem method and the direct method, respectively.

Lemma 3.1. Assume $x, f: (h\mathbb{N})_{a+h} \to \mathbb{R}$ satisfy

(3.1)
$$(_{a}\nabla_{h}^{(n\nu)}x)(t) + a_{1}(_{a}\nabla_{h}^{((n-1)\nu)}x)(t) + \dots + a_{n}x(t) = f(t)$$

for $t \in (h\mathbb{N})_{a+h}$, where a_i are constants for $i \in \mathbb{N}_1^n$, and $n\nu \in (0,1)$. Then the solution $x: (h\mathbb{N})_{a+h} \to \mathbb{R}$ of equation (3.1) is given by

$$x(t) = f(t) * \prod_{i=1}^{n} E^{h}_{\alpha_{i},\nu,\nu-1}(t,a), \quad t \in (h\mathbb{N})_{a+h},$$

where $\prod_{i=1}^{n} E^{h}_{\alpha_{i},\nu,\nu-1}(t,a) = E^{h}_{\alpha_{1},\nu,\nu-1}(t,a) * E^{h}_{\alpha_{2},\nu,\nu-1}(t,a) * \dots * E^{h}_{\alpha_{n},\nu,\nu-1}(t,a).$

Proof. Taking the h-Laplace transform on both sides of the first equality of equation (3.1), we have

$$P(z^{\nu})\mathcal{L}_a\{x\}(z) = \mathcal{L}_a\{f\}(z),$$

where $P(z^{\nu}) = z^{n\nu} + a_1 z^{(n-1)\nu} + \dots + a_n = (z^{\nu} - \alpha_1)(z^{\nu} - \alpha_2) \cdots (z^{\nu} - \alpha_n)$. So, we obtain

$$\mathcal{L}_a\{x\}(z) = \frac{\mathcal{L}_a\{f\}(z)}{P(z^{\nu})}.$$

Finally, taking the inverse h-Laplace transform, and using (2.9) yields

$$x(t) = f(t) * \prod_{i=1}^{n} E^{h}_{\alpha_{i},\nu,\nu-1}(t,a)$$

The proof is complete.

Lemma 3.2. Assume the conditions of Lemma 3.1 hold. Then the equation (3.1) has a unique solution on $(h\mathbb{N})_{a+h}$.

Proof. According to Lemma 3.1, we could see the existence of solutions for the equation (3.1). Now, we show the uniqueness of solutions for equation (3.1). Suppose there exist two solutions $x_1(t)$ and $x_2(t)$ of equation (3.1). If $u(t) := x_1(t) - x_2(t)$, then u(t) satisfies $({}_a\nabla_h^{(n\nu)}u)(t) + a_1({}_a\nabla_h^{((n-1)\nu)}u)(t) + \cdots + a_nu(t) = 0, t \in (h\mathbb{N})_{a+h}$. Taking the *h*-Laplace transform of the above equation, we obtain $\mathcal{L}_a\{u\}(z) = 0$. So, by the uniqueness lemma for Laplace transforms, Lemma 2.14, we conclude u(t) = 0, that is, the solution of equation (3.1) is unique on $(h\mathbb{N})_{a+h}$. The proof is complete. \Box

Definition 3.3. Equation (3.1) has Hyers-Ulam stability on $(h\mathbb{N})_{a+h}^{a+n_0h}$, $n_0 \in \mathbb{N}_1$, if for any $\epsilon > 0$ and $x : (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ satisfying

$$\left| (_{a} \nabla_{h}^{(n\nu)} x)(t) + a_{1} (_{a} \nabla_{h}^{((n-1)\nu)} x)(t) + \dots + a_{n} x(t) - f(t) \right| \leq \epsilon$$

for $t \in (h\mathbb{N})_{a+h}^{a+n_0h}$, then there exists a solution $x_0 : (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ of equation (3.1) such that

$$|x - x_0| \le K(\epsilon),$$

for $t \in (h\mathbb{N})_{a+h}^{a+n_0h}$.

If the above definition is also true when we replace ϵ and $K(\epsilon)$ with $\phi(t)$ and $\Phi(t)$, respectively, where $\phi : (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ and $\Phi : (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ are functions not depending on x and x_0 explicitly, then we say that the corresponding differential equation has generalized Hyers-Ulam stability (or Hyers-Ulam-Rassias stability).

Now, we give the following known results, which will be useful for proving the Hyers-Ulam stability of equation (3.1).

Definition 3.4. (See [12, Definition 2.1]). Let $T : A \to B$ be an operator from a space A to another space B. We say that T has Hyers-Ulam stability if for any $g \in T(A), \epsilon > 0$ and $f \in A$ satisfying $||Tf - g|| \le \epsilon$, there exists $f_0 \in A$ such that $Tf_0 = g$ and $||f - f_0|| \le K\epsilon$, where K is called a Hyers-Ulam stability constant of operator T.

Definition 3.5. (See [12, Definition 2.2]). Let $T : A \to B$ be an operator from a space A to another space B. We say that the equation Tf = g has Hyers-Ulam stability if for any $\epsilon > 0$ and $f \in A$ satisfying $||Tf - g|| \le \epsilon$, there exists $f_0 \in A$ such that $Tf_0 = g$ and $||f - f_0|| \le K\epsilon$, where K is called a Hyers-Ulam stability constant of equation Tf = g.

Lemma 3.6. (See [12, Theorem 2.4]). Let A and B be Banach spaces and T be a bounded operator from A into B. Then the following statements are equivalent:

- (a) T has the Hyers-Ulam stability;
- (b) the range of T is closed;
- (c) \tilde{T}^{-1} is a bounded linear operator.

The following theorem will be proved using the open mapping method. Further, a corollary is obtained using this theorem.

Theorem 3.7. The homogeneous sequential fractional h-difference equation

(3.2)
$$(_a \nabla_h^{(n\nu)} x)(t) + a_1 (_a \nabla_h^{((n-1)\nu)} x)(t) + \dots + a_n x(t) = 0$$

has Hyers-Ulam stability on $(h\mathbb{N})^{a+n_0h}_{a+h}$.

Proof. Letting Z be the space of real-valued functions defined on $(h\mathbb{N})_{a+h}^{a+n_0h}$, we define a norm by $||x|| := \max\{|x(t)| : t \in (h\mathbb{N})_{a+h}^{a+n_0h}\}$ so that $(Z, ||\cdot||)$ is a Banach space. Now, we define an operator $T: Z \to Z$ by

$$Tx(t) := ({}_a \nabla_h^{(n\nu)} x)(t) + a_1 ({}_a \nabla_h^{((n-1)\nu)} x)(t) + \dots + a_n x(t).$$

Clearly, T is well defined and is a linear operator. Moreover,

$$\begin{split} |T|| &= \max_{\|x\|=1} \|Tx\| \\ &= \max_{\|x\|=1} \max_{t \in (h\mathbb{N})_a^{a+n_0h}} \left| (_a \nabla_h^{(n\nu)} x)(t) + a_1 (_a \nabla_h^{((n-1)\nu)} x)(t) + \dots + a_n x(t) \right| \right| \\ &\leq \max_{\|x\|=1} \max_{t \in (h\mathbb{N})_a^{a+n_0h}} \left(|(_a \nabla_h^{(n\nu)} x)(t)| + |a_1 (_a \nabla_h^{((n-1)\nu)} x)(t)| + \dots + |a_n x(t)| \right) \\ &\leq \left| (_a \nabla_h^{(n\nu)} 1)(t) \right| + \left| a_1 (_a \nabla_h^{((n-1)\nu)} 1)(t) \right| + \dots + |a_n| \\ &= \left| \frac{h}{\Gamma(-n\nu)} \sum_{s=\frac{a}{h}+1}^{\frac{t}{h}} (t - \rho(sh))_h^{\frac{-n\nu-1}{h}} \right| \\ &+ \left| a_1 \frac{h}{\Gamma(-(n-1)\nu)} \sum_{s=\frac{a}{h}+1}^{\frac{t}{h}} (t - \rho(sh))_h^{\frac{-(n-1)\nu-1}{h}} \right| + \dots + |a_n| \\ &= \left| - \frac{(t-a)_h^{\frac{-n\nu}{h}}}{\Gamma(-n\nu+1)} \right| + \left| - a_1 \frac{(t-a)_h^{\frac{-(n-1)\nu}{h}}}{\Gamma(-(n-1)\nu+1)} \right| + \dots + |a_n| \\ &< \infty \end{split}$$

for $t \in (h\mathbb{N})_{a+h}^{a+n_0h}$. So, we obtain T is a bounded linear operator.

Next, we will show that the range of T is closed. Clearly, $Tx \in Z$ for $x \in Z$. Conversely, for $y \in Z$, there is some $x \in Z$ such that Tx = y (see [35]). Moreover, Z is a Banach space, it follows that the range of T is closed. By Lemma 3.6, we obtain T has the Hyers-Ulam stability on $(h\mathbb{N})_{a+h}^{a+n_0h}$. Noting that $0 \in Z$, we have that, for any $\epsilon > 0$, and $x \in Z$ satisfying

$$\left\| (_{a} \nabla_{h}^{(n\nu)} x)(t) + a_{1} (_{a} \nabla_{h}^{((n-1)\nu)} x)(t) + \dots + a_{n} x(t) \right\| \leq \epsilon$$

for $t \in (h\mathbb{N})_{a+h}^{a+n_0h}$, then there exists a solution $x_0 : (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ of equation (3.2) with the property

$$\|x - x_0\| \le K\epsilon$$

for $t \in (h\mathbb{N})_{a+h}^{a+n_0h}$. By the definition of norm in $(h\mathbb{N})_{a+h}^{a+n_0h}$, we have $\max_{t \in (h\mathbb{N})_{a+h}^{a+n_0h}} |x(t) - x_0(t)| = ||x - x_0|| \le K\epsilon$, which implies that the equation (3.2) has the Hyers-Ulam stability on $(h\mathbb{N})_{a+h}^{a+n_0h}$. The proof is complete.

Corollary 3.8. The nonhomogeneous sequential fractional h-difference equation also has Hyers-Ulam stability on $(h\mathbb{N})^{a+n_0h}_{a+h}$.

Proof. We define an operator $F: Z \to Z$ by

$$Fx(t) := ({}_{a}\nabla_{h}^{(n\nu)}x)(t) + a_{1}({}_{a}\nabla_{h}^{((n-1)\nu)}x)(t) + \dots + a_{n}x(t) - f(t).$$

Since $f: (h\mathbb{N})_{a+h} \to \mathbb{R}$, and the operator T is Hyers-Ulam stable on $(h\mathbb{N})_{a+h}^{a+n_0h}$, we obtain that for any $g_0: (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$, $\epsilon \ge 0$ and $x: (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ with $||Tx(t) - g_0(t) - f(t)|| \le \epsilon$, there exists an $x_0 : (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ such that $Tx_0(t) - g_0(t) - f(t) = 0$ with a Hyers-Ulam constant K.

The above statement is equivalent to the following:

For $g_0: (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}, \epsilon \geq 0$ and $x: (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ with $||Fx(t) - g_0(t)|| \leq \epsilon$, there exists an $x_0: (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ such that $Fx_0(t) - g_0(t) = 0$ with a Hyers-Ulam constant K. Namely, F has the Hyers-Ulam stability. Clearly, the nonhomogeneous equation (3.1) has the Hyers-Ulam stability on $(h\mathbb{N})_{a+h}^{a+n_0h}$. The proof is complete. \Box

In the following theorem, we will show the generalized Hyers-Ulam stability of the nonhomogeneous sequential fractional order h-difference equation using the direct method.

Theorem 3.9. Assume $x : (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ satisfies the inequality

(3.3)
$$\left| (_{a} \nabla_{h}^{(n\nu)} x)(t) + a_{1} (_{a} \nabla_{h}^{((n-1)\nu)} x)(t) + \dots + a_{n} x(t) - f(t) \right| \leq \phi(t)$$

for $t \in (h\mathbb{N})_{a+h}^{a+n_0h}$. Then there exists a solution $x_0 : (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ of equation (3.1) satisfying

$$|x(t) - x_0(t)| \le \phi(t) * \prod_{i=1}^{n} |E^h_{\alpha_i,\nu,\nu-1}(t,a)|$$

for $t \in (h\mathbb{N})^{a+n_0h}_{a+h}$.

Proof. Let $x : (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ be such that (3.3) holds. Define a function $r : (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ by

(3.4)
$$r(t) := ({}_a \nabla_h^{(n\nu)} x)(t) + a_1 ({}_a \nabla_h^{((n-1)\nu)} x)(t) + \dots + a_n x(t).$$

It follows from (3.3) that

$$|r(t) - f(t)| \le \phi(t)$$

for $t \in (h\mathbb{N})_{a+h}^{a+n_0h}$. By Lemma 3.1, the general solution of (3.4) is given by

$$x(t) = r(t) * \prod_{i=1}^{n} E^{h}_{\alpha_{i},\nu,\nu-1}(t,a), \quad t \in (h\mathbb{N})^{a+n_{0}h}_{a+h}$$

Now, we define $x_0: (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ by

$$x_0(t) = f(t) * \prod_{i=1}^{n*} E^h_{\alpha_i,\nu,\nu-1}(t,a).$$

It follows from Lemma 3.1 that $x_0 : (h\mathbb{N})_{a+h}^{a+n_0h} \to \mathbb{R}$ is a solution of equation (3.1). Then, we have

$$|x(t) - x_0(t)| = \left| r(t) * \prod_{i=1}^{n} E^h_{\alpha_i,\nu,\nu-1}(t,a) - f(t) * \prod_{i=1}^{n} E^h_{\alpha_i,\nu,\nu-1}(t,a) \right|$$

$$\leq \phi(t) * \prod_{i=1}^{n} |E^h_{\alpha_i,\nu,\nu-1}(t,a)|.$$

The proof is complete.

4. NUMERICAL RESULT

Now, we give a numerical example to illustrate one of the established results.

Example 4.1. Consider the following sequential fractional order *h*-difference equation

(4.1)
$$(_0 \nabla_1^{\frac{1}{2}} x)(t) + \frac{1}{2} x(t) = f(t), \quad t \in \mathbb{N}_1^4.$$

If $x : \mathbb{N}_1^4 \to \mathbb{R}$ satisfies the inequality

$$|(_0 \nabla_1^{\frac{1}{2}} x)(t) + \frac{1}{2} x(t) - f(t)| \le \phi(t)$$

for $t \in \mathbb{N}_1^4$, it is easy to verify that the conditions of Theorem 3.9 hold, then according to Theorem 3.9, there exists a solution $x_0 : \mathbb{N}_1^4 \to \mathbb{R}$ of equation (4.1) such that

$$|x(t) - x_0(t)| \le \phi(t) * E^1_{-\frac{1}{2}, \frac{1}{2}, -\frac{1}{2}}(t, 0)$$

for $t \in \mathbb{N}_1^4$, where $x_0(t) = f(t) * E_{-\frac{1}{2},\frac{1}{2},-\frac{1}{2}}^1(t,0)$. Thus, the equation (4.1) is generalized Hyers-Ulam stability on \mathbb{N}_1^4 .

If we set $\phi(t) \equiv \epsilon$, then there exists a solution $x_0 : \mathbb{N}_1^4 \to \mathbb{R}$ of equation (4.1) such that

$$|x(t) - x_0(t)| \le \epsilon * E^1_{-\frac{1}{2}, \frac{1}{2}, -\frac{1}{2}}(t, 0), \ t \in \mathbb{N}^4_1.$$

Hence, the equation (4.1) is Hyers-Ulam stability on \mathbb{N}_1^4 .

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